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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:29	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
16:18:29	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Buy
17:46:39	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
17:46:39	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future					4	40,000	0.00	
11:28:03	GOVI	On 07/05/2020		GOVI	1	20,000	0.00 Member	Sell
11:28:03	GOVI	On 07/05/2020		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
12:56:50	I2025	On 07/05/2020		Bond Future	1	400,000	0.00 Member	Sell
12:56:50	I2025	On 07/05/2020		Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						2	800,000	0.00	
12:37:15	I2033	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Sell
12:37:15	I2033	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
16:26:52	I2033	On 07/05/2020			Bond Future	1	5,400,000	0.00 Member	Buy
16:26:52	I2033	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
16:26:52	I2033	On 07/05/2020			Bond Future	1	5,400,000	0.00 Member	Sell
16:26:52	I2033	On 07/05/2020			Bond Future	1	5,400,000	0.00 Client	Buy
16:26:52	I2033	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
Total for I2033 Bond Future						7	22,800,000	0.00	
12:56:50	I2038	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
12:56:50	I2038	On 07/05/2020			Bond Future	1	6,300,000	0.00 Client	Buy
Total for I2038 Bond Future						2	12,600,000	0.00	
12:56:50	I2050	On 07/05/2020			Bond Future	1	35,900,000	0.00 Member	Sell
12:56:50	I2050	On 07/05/2020			Bond Future	1	35,900,000	0.00 Client	Buy
Total for I2050 Bond Future						2	71,800,000	0.00	
9:17:39	R186	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Buy
9:17:39	R186	On 07/05/2020			Bond Future	1	35,000,000	0.00 Member	Sell
9:34:51	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
9:34:51	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:40:35	R186	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
12:40:35	R186	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	21,000,000	0.00 Client	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:40:35	R186	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Sell
12:40:35	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
13:06:50	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
13:06:50	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:29:03	R186	On 07/05/2020			Bond Future	1	25,500,000	0.00 Member	Buy
15:29:03	R186	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Sell
15:41:36	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
15:41:36	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:05:44	R186	On 07/05/2020			Bond Future	1	4,300,000	0.00 Client	Sell
16:05:44	R186	On 07/05/2020			Bond Future	1	21,200,000	0.00 Client	Sell
16:05:44	R186	On 07/05/2020			Bond Future	1	21,200,000	0.00 Member	Buy
16:05:44	R186	On 07/05/2020			Bond Future	1	21,200,000	0.00 Member	Sell
16:05:44	R186	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Buy
16:29:51	R186	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Sell
16:29:51	R186	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Buy
17:44:00	R186	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Sell
17:44:00	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
17:55:45	R186	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:55:45	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
17:55:45	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Buy
17:55:45	R186	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:55:45	R186	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R186 Bond Future						41	271,000,000	0.00	
9:34:51	R2023	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
9:34:51	R2023	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:29:03	R2023	On 07/05/2020			Bond Future	1	305,000,000	0.00 Member	Buy
15:29:03	R2023	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
16:02:54	R2023	On 07/05/2020			Bond Future	1	144,600,000	0.00 Client	Sell
16:02:54	R2023	On 07/05/2020			Bond Future	1	144,600,000	0.00 Member	Sell
16:02:54	R2023	On 07/05/2020			Bond Future	1	50,300,000	0.00 Member	Sell
16:02:54	R2023	On 07/05/2020			Bond Future	1	50,300,000	0.00 Member	Buy
16:02:54	R2023	On 07/05/2020			Bond Future	1	50,300,000	0.00 Client	Sell
16:02:54	R2023	On 07/05/2020			Bond Future	1	144,600,000	0.00 Member	Buy
16:02:55	R2023	On 07/05/2020			Bond Future	1	28,500,000	0.00 Client	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	28,500,000	0.00 Member	Buy
16:02:55	R2023	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	6,400,000	0.00 Client	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	48,900,000	0.00 Member	Buy
16:02:55	R2023	On 07/05/2020			Bond Future	1	48,900,000	0.00 Member	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Buy
16:02:55	R2023	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Buy
16:02:55	R2023	On 07/05/2020			Bond Future	1	48,900,000	0.00 Client	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	28,500,000	0.00 Member	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	23,500,000	0.00 Member	Buy
16:02:55	R2023	On 07/05/2020			Bond Future	1	23,500,000	0.00 Member	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Sell
16:02:55	R2023	On 07/05/2020			Bond Future	1	23,500,000	0.00 Client	Sell
17:11:12	R2023	On 07/05/2020			Bond Future	1	163,100,000	0.00 Member	Buy
17:11:12	R2023	On 07/05/2020			Bond Future	1	63,100,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	12,600,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	14,800,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	26,100,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	16,800,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	17,900,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	63,100,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	12,600,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	14,800,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	26,100,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	12,600,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	63,100,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	8,300,000	0.00 Client	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	26,100,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	17,900,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	16,800,000	0.00 Member	Buy
17:52:45	R2023	On 07/05/2020			Bond Future	1	16,800,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	14,800,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Sell
17:52:45	R2023	On 07/05/2020			Bond Future	1	17,900,000	0.00 Member	Sell
Total for R2023 Bond Future						49	1,882,400,000	0.00	
7:59:25	R2030	On 07/05/2020			Bond Future	1	11,300,000	0.00 Member	Buy
7:59:25	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
9:25:44	R2030	On 07/05/2020			Bond Future	1	9,300,000	0.00 Member	Buy
9:25:44	R2030	On 07/05/2020			Bond Future	1	9,300,000	0.00 Member	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
9:25:44	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
9:25:44	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
9:25:44	R2030	On 07/05/2020			Bond Future	1	9,300,000	0.00 Client	Sell
11:40:16	R2030	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Buy
11:40:16	R2030	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Sell
13:06:50	R2030	On 07/05/2020			Bond Future	1	39,000,000	0.00 Member	Buy
13:06:50	R2030	On 07/05/2020			Bond Future	1	39,000,000	0.00 Member	Sell
15:40:30	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,300,000	0.00 Member	Buy
15:40:30	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,300,000	0.00 Member	Sell
15:40:30	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:40:30	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,300,000	0.00 Member	Buy
15:40:30	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,300,000	0.00 Member	Buy
15:40:30	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,300,000	0.00 Member	Sell
15:41:36	R2030	On 07/05/2020			Bond Future	1	39,000,000	0.00 Member	Sell
15:41:36	R2030	On 07/05/2020			Bond Future	1	39,000,000	0.00 Client	Buy
16:08:04	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,300,000	0.00 Client	Buy
16:08:04	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,300,000	0.00 Member	Sell
16:08:16	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,300,000	0.00 Client	Sell
16:08:16	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,300,000	0.00 Member	Buy
16:08:27	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,300,000	0.00 Client	Buy
16:08:27	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,300,000	0.00 Member	Sell
16:23:50	R2030	On 07/05/2020			Bond Future	1	19,000,000	0.00 Member	Buy
16:23:50	R2030	On 07/05/2020			Bond Future	1	19,000,000	0.00 Client	Sell
Total for R2030 Bond Future						33	318,800,000	0.00	
11:25:44	R2032	On 07/05/2020			Bond Future	1	19,000,000	0.00 Member	Sell
11:25:44	R2032	On 07/05/2020			Bond Future	1	19,000,000	0.00 Client	Buy
11:39:53	R2032	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
11:39:53	R2032	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Buy
13:06:50	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:06:50	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:52:35	R2032	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Sell
14:52:35	R2032	On 07/05/2020			Bond Future	1	8,000,000	0.00 Client	Buy
16:14:46	R2032	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Buy
16:14:46	R2032	On 07/05/2020			Bond Future	1	7,300,000	0.00 Client	Sell
Total for R2032 Bond Future						10	100,600,000	0.00	
11:39:01	R2035	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Sell
11:39:01	R2035	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
11:39:27	R2035	On 07/05/2020			Bond Future	1	7,000,000	0.00 Member	Buy
11:39:27	R2035	On 07/05/2020			Bond Future	1	7,000,000	0.00 Member	Sell
13:06:50	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:06:50	R2035	On 07/05/2020			Bond Future	1	23,600,000	0.00 Member	Buy
13:06:50	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
13:06:50	R2035	On 07/05/2020			Bond Future	1	23,600,000	0.00 Member	Sell
13:56:22	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Buy
13:56:22	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
14:52:35	R2035	On 07/05/2020			Bond Future	1	34,000,000	0.00 Member	Sell
14:52:35	R2035	On 07/05/2020			Bond Future	1	34,000,000	0.00 Client	Buy
15:35:47	R2035	On 07/05/2020			Bond Future	1	23,600,000	0.00 Member	Sell
15:35:47	R2035	On 07/05/2020			Bond Future	1	23,600,000	0.00 Client	Buy
15:57:51	R2035	On 07/05/2020			Bond Future	1	23,600,000	0.00 Client	Sell
15:57:51	R2035	On 07/05/2020			Bond Future	1	23,600,000	0.00 Member	Buy
16:14:46	R2035	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
16:14:46	R2035	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Sell
17:10:37	R2035	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
17:10:37	R2035	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
17:16:59	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Sell
17:16:59	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy
17:17:08	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Buy
17:17:08	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
17:21:02	R2035	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
17:21:02	R2035	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
17:29:25	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
17:29:25	R2035	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy
Total for R2035 Bond Future						28	272,600,000	0.00	
11:25:44	R2037	On 07/05/2020			Bond Future	1	35,000,000	0.00 Member	Buy
11:25:44	R2037	On 07/05/2020			Bond Future	1	35,000,000	0.00 Client	Sell
15:29:03	R2037	On 07/05/2020			Bond Future	1	351,200,000	0.00 Member	Sell
15:29:03	R2037	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	11,000,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	106,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	106,600,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	68,400,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	7,200,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	68,400,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	28,600,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	28,600,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	21,000,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	68,400,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	101,400,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	28,600,000	0.00 Client	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	101,400,000	0.00 Member	Sell
16:06:58	R2037	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	106,600,000	0.00 Member	Buy
16:06:58	R2037	On 07/05/2020			Bond Future	1	101,400,000	0.00 Member	Buy
16:06:59	R2037	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
16:06:59	R2037	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
16:06:59	R2037	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
16:06:59	R2037	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
16:06:59	R2037	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Buy
16:14:46	R2037	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
16:14:46	R2037	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R2037 Bond Future						35	1,482,800,000	0.00	
8:48:50	R2040	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
8:48:50	R2040	On 07/05/2020			Bond Future	1	200,000,000	0.00 Member	Sell
9:11:08	R2040	On 07/05/2020			Bond Future	1	15,400,000	0.00 Client	Buy
9:11:08	R2040	On 07/05/2020			Bond Future	1	85,000,000	0.00 Member	Buy
9:11:08	R2040	On 07/05/2020			Bond Future	1	45,800,000	0.00 Member	Buy
9:11:08	R2040	On 07/05/2020			Bond Future	1	85,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:11:08	R2040	On 07/05/2020		Bond Future	1	45,800,000	0.00 Member	Sell
9:11:08	R2040	On 07/05/2020		Bond Future	1	15,900,000	0.00 Member	Buy
9:11:08	R2040	On 07/05/2020		Bond Future	1	15,400,000	0.00 Member	Buy
9:11:08	R2040	On 07/05/2020		Bond Future	1	14,900,000	0.00 Member	Buy
9:11:08	R2040	On 07/05/2020		Bond Future	1	14,900,000	0.00 Member	Sell
9:11:08	R2040	On 07/05/2020		Bond Future	1	14,900,000	0.00 Client	Buy
9:11:08	R2040	On 07/05/2020		Bond Future	1	15,900,000	0.00 Member	Sell
9:11:08	R2040	On 07/05/2020		Bond Future	1	15,900,000	0.00 Client	Buy
9:11:08	R2040	On 07/05/2020		Bond Future	1	15,400,000	0.00 Member	Sell
9:11:08	R2040	On 07/05/2020		Bond Future	1	45,800,000	0.00 Client	Buy
9:11:08	R2040	On 07/05/2020		Bond Future	1	85,000,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	4,500,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	1,100,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	6,100,000	0.00 Member	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	7,400,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	300,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	7,400,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	7,400,000	0.00 Member	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	6,100,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	6,100,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	600,000	0.00 Member	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	3,000,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	600,000	0.00 Member	Sell
9:11:09	R2040	On 07/05/2020		Bond Future	1	4,500,000	0.00 Member	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	1,100,000	0.00 Member	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	600,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	1,100,000	0.00 Client	Buy
9:11:09	R2040	On 07/05/2020		Bond Future	1	4,500,000	0.00 Client	Buy
9:18:40	R2040	On 07/05/2020		Bond Future	1	183,500,000	0.00 Member	Sell
9:18:40	R2040	On 07/05/2020		Bond Future	1	206,700,000	0.00 Member	Sell
9:18:40	R2040	On 07/05/2020		Bond Future	1	2,000,000	0.00 Member	Buy
9:18:40	R2040	On 07/05/2020		Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	6,500,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	16,600,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	16,100,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	4,800,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	15,600,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	86,300,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	47,400,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	47,400,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	47,400,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	15,600,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	4,800,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	7,800,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	4,800,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	15,600,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	86,300,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	16,600,000	0.00 Client	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	16,600,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	16,100,000	0.00 Member	Sell
9:26:03	R2040	On 07/05/2020			Bond Future	1	16,100,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	86,300,000	0.00 Member	Buy
9:26:03	R2040	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Buy
9:26:04	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
9:26:04	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:06:50	R2040	On 07/05/2020			Bond Future	1	17,300,000	0.00 Member	Buy
13:06:50	R2040	On 07/05/2020			Bond Future	1	17,300,000	0.00 Member	Sell
14:52:35	R2040	On 07/05/2020			Bond Future	1	24,000,000	0.00 Member	Buy
14:52:35	R2040	On 07/05/2020			Bond Future	1	24,000,000	0.00 Client	Sell
15:29:03	R2040	On 07/05/2020			Bond Future	1	179,700,000	0.00 Member	Sell
15:29:03	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
15:35:47	R2040	On 07/05/2020			Bond Future	1	17,300,000	0.00 Member	Sell
15:35:47	R2040	On 07/05/2020			Bond Future	1	17,300,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	18,000,000	0.00 Member	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	92,000,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Member	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	31,000,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	31,000,000	0.00 Member	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	92,000,000	0.00 Member	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	32,000,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	4,500,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	92,000,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	18,000,000	0.00 Client	Buy
15:45:52	R2040	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	18,000,000	0.00 Member	Sell
15:45:52	R2040	On 07/05/2020			Bond Future	1	31,000,000	0.00 Client	Buy
15:58:09	R2040	On 07/05/2020			Bond Future	1	17,300,000	0.00 Member	Buy
15:58:09	R2040	On 07/05/2020			Bond Future	1	17,300,000	0.00 Client	Sell
16:08:54	R2040	On 07/05/2020			Bond Future	1	33,800,000	0.00 Client	Buy
16:08:54	R2040	On 07/05/2020			Bond Future	1	33,800,000	0.00 Member	Sell
16:08:54	R2040	On 07/05/2020			Bond Future	1	32,600,000	0.00 Member	Sell
16:08:54	R2040	On 07/05/2020			Bond Future	1	32,600,000	0.00 Client	Buy
16:08:54	R2040	On 07/05/2020			Bond Future	1	31,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:08:54	R2040	On 07/05/2020			Bond Future	1	33,800,000	0.00 Member	Buy
16:08:54	R2040	On 07/05/2020			Bond Future	1	32,600,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	28,600,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	18,500,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	4,900,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	15,200,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	4,900,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	28,600,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	18,500,000	0.00 Member	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	5,800,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	15,200,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	4,200,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	15,200,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	31,700,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	4,900,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	28,600,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	18,500,000	0.00 Member	Sell
16:08:55	R2040	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
16:08:55	R2040	On 07/05/2020			Bond Future	1	31,700,000	0.00 Client	Buy
Total for R2040 Bond Future						141	3,231,400,000	0.00	
11:25:44	R2044	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Sell
11:25:44	R2044	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:08	R2044	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
15:25:08	R2044	On 07/05/2020			Bond Future	1	13,100,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	6,200,000	0.00 Client	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:30:35	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
16:30:35	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R2044 Bond Future						21	84,400,000	0.00	
7:59:25	R2048	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Buy
7:59:25	R2048	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
9:24:06	R2048	On 07/05/2020			Bond Future	1	33,000,000	0.00 Member	Sell
9:24:06	R2048	On 07/05/2020			Bond Future	1	33,000,000	0.00 Client	Buy
9:28:28	R2048	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
9:28:28	R2048	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Sell
9:28:28	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
9:28:28	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
9:28:28	R2048	On 07/05/2020			Bond Future	1	9,200,000	0.00 Member	Buy
9:28:28	R2048	On 07/05/2020			Bond Future	1	9,200,000	0.00 Client	Sell
9:28:28	R2048	On 07/05/2020			Bond Future	1	9,200,000	0.00 Member	Sell
9:28:28	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
10:18:11	R2048	On 07/05/2020			Bond Future	1	122,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:18:11	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	50,000,000	0.00 Member	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	40,000,000	0.00 Client	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	50,000,000	0.00 Member	Sell
10:53:47	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:53:47	R2048	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Sell
10:53:47	R2048	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Sell
10:53:47	R2048	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Buy
10:53:47	R2048	On 07/05/2020			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2048 Bond Future						25	598,000,000	0.00	
15:07:23	R208	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
15:07:23	R208	On 07/05/2020			Bond Future	1	37,500,000	0.00 Member	Sell
15:37:27	R208	On 07/05/2020			Bond Future	1	34,900,000	0.00 Member	Buy
15:37:41	R208	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
15:37:41	R208	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
15:45:15	R208	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
15:45:15	R208	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R208 Bond Future						7	85,400,000	0.00	
16:29:51	R209	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:28:10	R209	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:28:10	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
17:28:10	R209	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:28:10	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
17:48:24	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
17:48:24	R209	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
17:48:38	R209	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:48:38	R209	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						9	14,000,000	0.00	
13:06:50	R213	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:06:50	R213	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R213 Bond Future						2	2,000,000	0.00	
13:06:50	R214	On 07/05/2020			Bond Future	1	25,400,000	0.00 Member	Buy
13:06:50	R214	On 07/05/2020			Bond Future	1	25,400,000	0.00 Member	Sell
15:41:36	R214	On 07/05/2020			Bond Future	1	25,400,000	0.00 Client	Buy
15:41:36	R214	On 07/05/2020			Bond Future	1	25,400,000	0.00 Member	Sell
17:07:41	R214	On 07/05/2020			Bond Future	1	74,300,000	0.00 Member	Sell
17:07:41	R214	On 07/05/2020			Bond Future	1	74,300,000	0.00 Client	Buy
Total for R214 Bond Future						6	250,200,000	0.00	
Grand Total for all Instruments						426	8,701,680,000	0.00	